

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
as of March 31, 2020

DURATION: 0.13

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	150,660,799.82	150,660,799.82	150,660,799.82	150,660,799.82
FIDELITY TREASURY ONLY FUND	MONEY MARKET FUND	4/1/2020	250,000.00	250,000.00	250,000.00	250,000.00
HOWARD HUGHES MEDICAL INSTITUT	TERM REPURCHASE AGREEMENT	4/20/2020	30,697,500.00	30,697,500.00	30,697,500.00	30,697,500.00
TREASURY BILL	U.S. TREASURY	5/21/2020	50,000,000.00	49,211,284.72	49,866,319.44	49,995,486.00
TREASURY BILL	U.S. TREASURY	6/18/2020	50,000,000.00	49,120,625.00	49,795,250.00	49,989,952.00
US TREASURY N/B	U.S. TREASURY	10/31/2020	20,000,000.00	20,009,375.00	20,002,804.60	20,317,968.80
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,001,600.50
FREDDIE MAC	FIXED RATE BOND	11/24/2020	5,000,000.00	4,968,195.00	4,988,963.71	5,054,883.80
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	8/26/2020	1,000,000.00	992,343.75	997,442.11	1,002,305.42
FEDERAL HOME LOAN BANK	FIXED RATE BOND	12/10/2021	10,000,000.00	10,079,100.00	10,046,073.33	10,417,695.40
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	32,362,064.02	32,362,064.02	32,362,064.02	32,362,064.02
			374,970,363.84	373,351,287.31	374,667,217.03	375,750,255.76